



Eurodollar Futures Final Settlement Procedure

The final settlement price of an expiring three-month Eurodollar futures (GE) contract is equal to 100 minus the three-month Eurodollar interbank time deposit rate.

The Eurodollar interbank time deposit rate is determined at the British Bankers' Association (BBA) LIBOR fixing on the second London bank business day immediately preceding the third Wednesday of the contract's month of delivery. This value is then rounded to the nearest 1/10,000th of a percentage point per annum.

If you have any questions, please call the CME Global Command Center at 312.456.2391, in Europe at 44.207.623.4708, or in Asia at 65-6223-1357.

Note: Notwithstanding the foregoing, if the aforementioned calculations cannot be made or are otherwise determined, in the CME Group staff's sole discretion, not to be representative of the fair value of the contract, CME Group staff will determine the final settlement price using any data they deem relevant.